

# EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO220524DE

Issue Date:

24 May 2022

Effective Date:

30 May 2022

## INTRODUCTION OF NEW CONTRACT

### Executive Summary

This Notice informs Members of the introduction of a future on the CAC 40® ESG Index on the Paris Derivatives Market on 30 May 2022.

### 1. Introduction

Euronext intends to launch a CAC 40® ESG Index future on the Paris Derivatives Market on **30 May 2022**:

| Product      | Trading symbol | Name                     | ISIN code shares | Relevant Exchange | Trading currency | Settlement |
|--------------|----------------|--------------------------|------------------|-------------------|------------------|------------|
| Index future | FCG            | CAC 40® ESG Index Future | FR0014002B31     | Euronext Paris    | EUR              | Cash       |

### 2. Market Maker information

- 2.1 The obligations and benefits for Market Makers are described in the Market Making Scheme for Derivative Markets document as published on the [Euronext website](#).
- 2.2 Qualifying Members wishing to apply for a Market Maker role should complete the online Market Making Registration Form available on our Connect2 portal at [connect2.euronext.com](https://connect2.euronext.com). By submitting the Market Making Registration Form the member will confirm the Market Making Agreement. The [Market Making Agreement](#), as published on the Euronext website will consist of the following:
  - Market Making General Terms and Conditions.
  - Market Making Operational Terms.
  - Market Making Registration Form and, where appropriate, any Update Form.

Clients who have additional questions are invited to contact the Client Services team.

#### Operational Client Services Desk

##### Telephone:

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Email: [clientsupport@euronext.com](mailto:clientsupport@euronext.com)

Service hours: 08:00 – 19:00 CET/CEST

#### CONTRACT SPECIFICATIONS

| CONTRACT SPECIFICATIONS                      | CAC 40® ESG Index Future   |
|--|--|
| Contract name                                | CAC 40® ESG Index Future   |
| Exchange contract code                       | FCG  |
| Euronext Derivative Market                   | Paris  |
| Underlying indices                           | CAC 40® ESG Index  |
| Contract size                                | Contract valued at € 10 per index point (e.g. value € 21,000 at 2,100)   |
| Unit of trading                              | 10   |
| Pricing unit/quotation                       | Index points (e.g. 2100)   |
| Minimum price movement (tick size and value) | Central Order Book: 1 index point (€ 10 per contract)<br>Large-in-Scale Facility: 0.0001 index point (€ 0.001 per contract)  |
| Expiry months                                | 1, 2, 3 monthly; 6, 9, 12 months quarterly (of the March, June, September, December cycle) and 18, 24, 30, 36, 42, 48, 54, 60 months half yearly (of the June, December cycle)   |
| Introduction of new delivery months          | New delivery months are available for trading on the first business day after the expiry of a maturity   |
| Wholesale services                           | Large-in-Scale   |
| Euronext market                              | Paris  |
| Last trading day                             | Trading ceases at 16:00 CET on the third Friday of the delivery month. In the event that the third Friday is not a business day, the Last Trading Day shall normally be the last business day preceding the third Friday.  |
| Settlement                                   | Cash Settlement based on the EDSP  |
| Settlement day                               | First business day after the Last Trading Day  |
| Exchange Delivery Settlement Price (EDSP)    | Price determined on the Last Trading Day. Euronext calculates the settlement index as the arithmetic mean of all index values calculated and disseminated between 15:40 and 16:00 CET, rounded to two decimal places. Such settlement index is taken, and rounded to one decimal place, to produce the closing settlement price. |
| Clearing organization                        | LCH S.A.   |
| Trading hours                                | Central Order Book: 08:00 - 18:00 CET<br>Large-in-Scale Facility: 07:15 – 18:30 CET  |
| Trading platform                             | Optiq  |
| Algorithm                                    | Central order book applies a price-time trading algorithm with priority given to the first order at the best price   |
| Minimum size LIS trade (pre-trade threshold) | 250 lots   |
| Vendor code                                  | Reuters: 0#FCG:<br>Bloomberg: CFSA   |